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Improving the Polar Method
for Generating a Pair
of Normal Random Variables



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IMPROVING THE POLAR METHOD FOR GENERATING A PAIR
OF NORMAL RANDOM VARIABLES

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Box and Muller [1], have pointed out that a pair of independent standard normal random variables may be generated in the form $x = (-2 \ln u_1)^{\frac{1}{2}} \cos 2\pi u_2$, $y = (-2 \ln u_1)^{\frac{1}{2}} \sin 2\pi u_2$, where u_1, u_2 are independent $[0,1]$ random variables. The proof readily follows from the fact that $(-2 \ln u_1)^{\frac{1}{2}}$ is distributed as ρ , and $2\pi u_2$ is distributed as θ , in the polar representation (ρ, θ) of (x, y) . The method is attractive, but rather slow, requiring sine, cosine, logarithm, and square root subroutines. This note shows how to speed up the procedure and still retain its principal advantage -- ease of programming.

One line of improvement, by way of a suggestion of von Neumann [2], is to generate $\sin \theta$ and $\cos \theta$ in the form $u(u^2 + v^2)^{-\frac{1}{2}}, v(u^2 + v^2)^{-\frac{1}{2}}$, where (u, v) are uniformly distributed over the unit circle: $u^2 + v^2 \leq 1$. This avoids the sine and cosine subroutines. The pair (u, v) can be produced, with efficiency $\pi/4$, by conditioning a pair of independent uniform $[-1, 1]$ random variables. It seems then that we may avoid the sine and cosine subroutines at the expense of drawing an additional uniform random variable. We may, however, avoid this difficulty by using the following fact: if u, v are uniformly distributed over the unit circle: $u^2 + v^2 \leq 1$, then $u^2 + v^2$ is uniform $[0, 1]$ and is independent of u/v . The proof is elementary and omitted. It

follows that $u^2 + v^2$ is independent of $u(u^2 + v^2)^{-\frac{1}{2}}$ and $v(u^2 + v^2)^{-\frac{1}{2}}$, and hence that

$$(1) \quad \begin{aligned} x &= u[-2 \ln(u^2 + v^2)/(u^2 + v^2)]^{\frac{1}{2}} \\ y &= v[-2 \ln(u^2 + v^2)/(u^2 + v^2)]^{\frac{1}{2}} \end{aligned}$$

are independent standard normal random variables, since $[-2 \ln(u^2 + v^2)]^{\frac{1}{2}}$ is distributed as ρ , and $u(u^2 + v^2)^{-\frac{1}{2}}, v(u^2 + v^2)^{-\frac{1}{2}}$ are distributed as $\sin \theta, \cos \theta$, and are independent of $u^2 + v^2$.

We then suggest this procedure for generating a pair x, y of independent standard normal random variables: generate pairs (u, v) of independent uniform $[-1, 1]$ random variables until one satisfies $u^2 + v^2 \leq 1$, then form x and y according to relations (1). This method is faster than the direct polar coordinate representation and is still very easy to program. It still takes about 5 - 6 times as long as the very fastest methods, but may well serve in situations where ease of programming or limited storage capacity are the primary considerations.

If we try to generalize the above methods - generate a point uniformly over the surface of the unit n -sphere and project the point into space by multiplying by a chi- n variate, we run into the problem of producing a point on the n -sphere. The obvious method, generate a point in an n -cube and reject it if it lies outside the inscribed n -sphere, has efficiency $\pi^{n/2}/2^n \Gamma(\frac{n+2}{2})$, which tends rapidly to zero. If we do not specify which n -sphere we want, however, we can get a satisfactory procedure in the following way: generate independent uniform $[-1, 1]$ random variables $v_1, v_2, \dots, v_n, v_{n+1}$ until

$$(2) \quad s_n^2 = v_1^2 + \dots + v_n^2 \leq 1 < v_1^2 + \dots + v_n^2 + v_{n+1}^2.$$

Then the point $(v_1/S_n, v_2/S_n, \dots, v_n/S_n)$ is uniformly distributed over the surface of the unit n -sphere, since the density function of (v_1, \dots, v_n) , given condition (2), is a multiple of $1 - [1 - (z_1^2 + \dots + z_n^2)]^{\frac{1}{2}}$, and is radially symmetric.

We then offer this method for generating a random number of independent, standard normal random variables x_1, x_2, \dots, x_n : Generate independent uniform $[-1,1]$ random variables v_1, \dots, v_n, v_{n+1} until $S_n^2 = v_1^2 + \dots + v_n^2 \leq 1 < v_1^2 + \dots + v_n^2 + v_{n+1}^2$, then put $x_i = v_i [R/S_n^2]^{\frac{1}{2}}$, where R has the chi-square- n distribution and is independent of the v 's. If $n = 2m$, we may put $R = -2 \ln(u_1 u_2 \dots u_m)$ and if $n = 2m + 1$, $R = -2 \ln(u_1 u_2 \dots u_m) + y^2$, where y is normal. We may produce y^2 either as the square of one of the normal variates previously generated, or else in pairs in the form $w_1^2 \ln(w_1^2 + w_2^2)/(w_1^2 + w_2^2)$, $w_2^2 \ln(w_1^2 + w_2^2)/(w_1^2 + w_2^2)$, where w_1, w_2 are uniform $[0,1]$, conditioned by $w_1^2 + w_2^2 \leq 1$.

The expected number of x 's produced by this method is about 3.5.

REFERENCES

- [1] G. E. P. Box and M. E. Muller, A note on the generation of normal deviates, Ann. Math. Stat. 28, (1958), pp. 610-611.
- [2] J. von Neumann, Various techniques in connection with random digits, Monte Carlo Method, Nat. Bur. Stand. Applied Math Series 12, (1951), pp. 36-38.